

WEIL, GOTSHAL & MANGES LLP  
767 Fifth Avenue  
New York, New York 10153  
Telephone: (212) 310-8000  
Facsimile: (212) 310-8007  
Jacqueline Marcus

Attorneys for Debtors  
and Debtors in Possession

**UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK**

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<b>In re</b>	:
	:
<b>LEHMAN BROTHERS HOLDINGS INC., <i>et al.</i>,</b>	:
	:
<b>Debtors.</b>	:
	:
	:
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**SUPPLEMENT TO MOTION OF THE DEBTORS FOR AN ORDER  
PURSUANT TO SECTION 365 OF THE BANKRUPTCY CODE APPROVING  
THE ASSUMPTION OR REJECTION OF OPEN TRADE CONFIRMATIONS**

TO THE HONORABLE JAMES M. PECK  
UNITED STATES BANKRUPTCY JUDGE:

Lehman Brothers Holdings Inc. (“LBHI”) and its affiliated debtor, Lehman  
Commercial Paper Inc. (“LCPI”), as debtors and debtors in possession (together, the “Debtors”),  
hereby incorporate by reference and supplement their motion (the “Motion”), dated November  
14, 2008, for authorization to assume or reject open trade confirmations [Docket No. 1541], as  
follows:<sup>1</sup>

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<sup>1</sup> Capitalized terms that are used but not otherwise defined here have the meanings ascribed to them in the Motion. Interested parties should refer to the Motion for background information regarding these chapter 11 cases and the Debtors’ business, as well as additional information concerning the transactions at issue here.

**Modified Exhibit A**

1. The Debtors filed the Motion on November 14, 2008, seeking an order, pursuant to section 365(a) of the Bankruptcy Code, Bankruptcy Rule 6006, and Local Rule 6006-1, approving: (i) the assumption of the Open Trade Confirmations set forth on Exhibit A annexed to the Motion (the “Assumed Trades”), (ii) the rejection of the Open Trade Confirmations set forth on Exhibit B annexed to the Motion (the “Rejected Trades”), and (iii) the modification of the Trades set forth on Exhibit C annexed to the Motion (the “Amended Trades”) and the assumption of the Amended Trades, as modified.

2. Upon review of the filed version of the Motion, the Debtors determined that Exhibit A was not as legible as the other exhibits. Therefore, in order to assist all parties in interest in their review of the Motion, the Debtors hereby file a reformatted Exhibit A to the Motion. The Debtors have not altered the substance of Exhibit A in any way.

**Notice**

3. The Debtors have served notice of this Supplement in accordance with the procedures set forth in the order entered on September 22, 2008 governing case management and administrative procedures for these cases [Docket No. 285] on (i) the U.S. Trustee; (ii) the attorneys for the Creditors’ Committee; (iii) the Securities and Exchange Commission; (iv) the Internal Revenue Service; (v) the United States Attorney for the Southern District of New York; and (vi) all parties who have requested notice in these chapter 11 cases. The Debtors have not served all Counterparties with a copy of this Supplement due to the expense associated with doing so. In the event that any Counterparty contacts the Debtors with questions, the Debtors will provide such Counterparty with a copy of this Supplement. The Debtors submit that no

other or further notice need be provided.

WHEREFORE the Debtors respectfully request that the Court grant the relief requested in the Motion and such other and further relief as it deems just and proper.

Dated: November 18, 2008  
New York, New York

/s/ Jacqueline Marcus  
Jacqueline Marcus

WEIL, GOTSHAL & MANGES LLP  
767 Fifth Avenue  
New York, New York 10153  
Telephone: (212) 310-8000  
Facsimile: (212) 310-8007

Attorneys for Debtors  
and Debtors in Possession

**EXHIBIT A**  
**(Revised)**

**ASSUMED TRADES**

LCPI & LCPI UK  
Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ABITIBOWATER INC. 04-01-08	AIG GLOBAL INVESTMENT CORP.		B	9/3/2008	USD	Assumed
LCPI	ABITIBOWATER INC. 04-01-08	FOOTHILL CAPITAL CORPORATION		S	9/10/2008	USD	Assumed
LCPI	ABITIBOWATER INC. 04-01-08	OPPENHEIMER FUNDS, INC. (MAST)		S	9/8/2008	USD	Assumed
LCPI	ACTS AERO TECH SUPPORT	Banque of Safira		S	7/23/2008	USD	Assumed
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	Assumed
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Assumed
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Assumed
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Assumed
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OHA PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	Assumed
LCPI	ALL TEL CORP (11/16/07) (B-1 facility)	CHATHAM ASSET MGMT (MASTER)		S	8/26/2008	USD	Assumed
LCPI	AMERICAN AIRLINES 1ST LIEN(AMR)3/27/06	ILLINOIS STATE BOARD OF INVEST		S	8/7/2008	USD	Assumed
LCPI	ATRIUM COMPANIES, INC. (06/21/06)	ANCHORAGE CAPITAL PARTNERS, LP		S	9/10/2008	USD	Assumed
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	D.E. SHAW LAMINAR PORTFOLIOS		S	7/28/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	GSO CAPITAL PARTNERS LP		S	7/22/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/10/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/9/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	8/14/2008	EUR	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	ALCENTRA INC. (MASTER)		S	4/24/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	ALCENTRA INC. (MASTER)		S	4/30/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	ALCENTRA INC. (MASTER)		S	5/9/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	ALCENTRA INC. (MASTER)		S	6/18/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	PEQUOT CAPITAL MGMT (MASTER)		S	6/26/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	PEQUOT CAPITAL MGMT (MASTER)		S	4/7/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	PEQUOT CAPITAL MGMT (MASTER)		S	5/7/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	SCHULTZE ASSET MGMT (MST)		S	4/1/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	SCHULTZE MASTER FUND, LTD		S	7/17/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	HEWITT'S ISLAND CLO I-R, LTD.		S	9/11/2008	USD	Assumed
LCPI	CALPINE CORP EXIT TERM LOAN 01/31/08	GLOBAL LOAN OPP FUND B.V.		S	8/13/2008	USD	Assumed
LCPI	CAPITAL AUTOMOTIVE REIT (CARS)	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	7/18/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/1/2008	USD	Assumed
LCPI	CHRYSLER LLC (1ST LIEN)	BENNETT MGMT CMP (MASTER)		S	6/23/2008	USD	Assumed
LCPI	CHRYSLER LLC (1ST LIEN)	FEINGOLD O'KEEFE SELECT OPPORT		B	6/24/2008	USD	Assumed
LCPI	CHRYSLER LLC (1ST LIEN)	FEINGOLD O'KEEFE CAPITAL -MTR		B	7/10/2008	USD	Assumed
LCPI	CHRYSLER LLC (1ST LIEN)	XERION CAPITAL PARTNERS (MSTR)		S	7/10/2008	USD	Assumed
LCPI	CIT GROUP INC 5YR (12/6/06-CITI)	FIR TREE CAPITAL OPP MASTER FD		S	7/31/2008	USD	Assumed
LCPI	CIT GROUP INC 5YR (12/6/06-CITI)	FIR TREE CAPITAL OPP MASTER FD		S	8/5/2008	USD	Assumed
LCPI	CIT GROUP INC 5YR (12/6/06-CITI)	FIR TREE VALUE MASTER FD LP		S	7/31/2008	USD	Assumed
LCPI	CIT GROUP INC 5YR (12/6/06-CITI)	FIR TREE VALUE MASTER FD LP		S	8/5/2008	USD	Assumed
LCPI	CLAIRE'S STORES (5/29/07)	BANK OF AMERICA		S	9/12/2008	USD	Assumed
LCPI	CLAIRE'S STORES (5/29/07)	GOLDMAN SACHS INVTMT PTNRS MAS		S	9/12/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	CREDIT SUISSE ASSET MGMT(MAST)		B	5/3/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON DISTRESSED SEC		B	5/21/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	5/14/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	6/27/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	6/27/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN		S	9/25/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	9/26/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	10/3/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	12/21/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	10/2/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	7/26/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/16/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/22/2007	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	9/24/2007	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/26/2006	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/31/2006	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	LITTLEJOHN & CO LLC		S	9/2/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	BLACK DIAMOND CAP MGMT (MSTR)		S	9/9/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	BLACK DIAMOND CAP MGMT (MSTR)		S	9/8/2008	USD	Assumed
LCPI	DANA HOLDING TL(1/31/08)	CFIP MASTER FUND LTD		S	8/28/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	5/21/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/20/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	7/29/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL PARTNERS V (AIV-1)		S	5/29/2008	USD	Assumed
LCPI	DOLLAR GENERAL TERM (7-06-07)	PUTNAM INVESTMENTS		S	8/28/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S-Post)	REDWOOD MASTER FUND		S	8/28/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S-Post)	TUDOR BV GLOBAL PORTFOLIO LTD		S	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L P		B	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L P		S	5/14/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L P		S	5/14/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BANK OF AMERICA		S	7/23/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/26/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	UBS AG		S	7/23/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/12/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/12/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER OPPORTUNITIES FUND LP		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	SANDELMAN FINANCE 2006-1, LTD.		S	5/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN INVESTMENTS (MSTR)		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL ASSOC PROFIT SHAR		S	6/30/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/6/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/22/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	9/4/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND L		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND L		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPPORT PTNERS V LP		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPPORT PTNERS V LP		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPPORT PTNERS V LP		S	5/22/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	MORGAN STANLEY BANK		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/26/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8		

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	WACHOVIA BANK		S	8/20/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R (1/03/07)	APOLLO MANAGEMENT LP		S	8/13/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R (1/03/07)	APOLLO MANAGEMENT LP		S	8/7/2008	USD	Assumed
LCPI	HEXION CHEMICALS A&R 05/05/2006	ELLIOTT ASSOCIATES (MASTER)		S	9/4/2008	USD	Assumed
LCPI	ICONIX BRAND GROUP, INC.	PRIMUS FINANCIAL PRODUCTS		S	7/15/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON PARTNERS (MASTER)		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CENTERBRIDGE HEDGE		S	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CENTERBRIDGE HEDGE		S	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	ORE HILL PARTNERS LLC		B	8/18/2008	USD	Assumed
LCPI	KYLE ACQUISITION	HIGHLAND CAPITAL MGMT LP		S	6/3/2008	USD	Assumed
LCPI	LANDSOURCE DIP FIRST LIEN (6/16/08)	BANK OF AMERICA		S	8/19/2008	USD	Assumed
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		S	9/12/2008	USD	Assumed
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	WACHOVIA BANK		S	9/12/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE		B	3/24/2008	USD	Assumed
LCPI	LEVLAD, LLC	APIDOS CAPITAL (MASTER)		B	7/25/2008	USD	Assumed
LCPI	LEVLAD, LLC	CREDIT SUISSE ASSET MGMT(MAST)		S	7/23/2008	USD	Assumed
LCPI	LEVLAD, LLC	CREDIT SUISSE ASSET MGMT(MAST)		S	7/25/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	BEAR STEARNS ASSET MGMT (MSTR)		B	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	HALCYON FUND, L.P.		B	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SCSF DEBT INVESTMENTS, LLC		S	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	7/23/2008	USD	Assumed
LCPI	MCJUNKIN CORPORATION	ARES MANAGEMENT (MASTER)		S	9/12/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	WESTERN ASSET MGMT CO (MASTER)		S	9/9/2008	USD	Assumed
LCPI	MICHAEL STORES 10-31-06	ANCHORAGE CAP MSTR OFFSHORE LTD		S	8/28/2008	USD	Assumed
LCPI	MIRANT NORTH AMERICA (1/3/06)	DWS SHORT DURATION PLUS FUND		S	6/26/2008	USD	Assumed
LCPI	NEFF CORP 2ND LIEN (5/31/07)	BRIGADE CAPITAL MGMT (MASTER)		S	8/13/2008	USD	Assumed
LCPI	NEFF CORP 2ND LIEN (5/31/07)	UBS AG		S	7/24/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	Courage Capital Mgmt		S	7/18/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	ELLIOTT ASSOCIATES (MASTER)		S	9/11/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	GOLDMAN SACHS CREDIT PARTNER		S	9/11/2008	USD	Assumed
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	CYPRESSTREE INV PRNRS II		S	9/11/2008	USD	Assumed
LCPI	NTK (NORTEK) HOLDINGS, INC. (PIK)	THL CREDIT PARTNERS, LP		S	9/15/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	DEUTSCHE BANK TRUST CO AMERICA		S	7/10/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	WACHOVIA BANK		S	7/18/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER)		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER)		S	9/10/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	LEVINE LEICHTMAN CAPITAL		S	7/30/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER)		S	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES		B	8/20/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK FIN. MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	SYMPHONY ASSET MANAGEMENT		S	8/21/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	UBS LOAN FINANCE LLC		S	6/9/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/17/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/30/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		S	5/1/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	CENTERBRIDGE HEDGE		S	7/28/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		S	7/9/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	DEUTSCHE BANK AG		B	1/25/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	HSBC MULTISTRATEGY ARBITRGE FD		S	5/15/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	MORGAN STANLEY		S	6/19/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	ROYAL BANK OF CANADA		B	4/7/2008	USD	Assumed
LCPI	REALOGY CORP 4-10-07	BRIGADE CAPITAL MGMT (MASTER)		S	8/12/2008	USD	Assumed
LCPI	REGENCY GAS SERVICES LP 4TH A&R 8-15-06	TOW ASSET MGMT NY		S	9/9/2008	USD	Assumed
LCPI	SOLUTIA INC TL 2-28-08	CETUS CAPITAL LLC		S	7/29/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	Assumed



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Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	WIMAR LANDCO, LLC (01/03/2007)	HARBERT DISTRESSED INVESTMENT		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC (01/03/2007)	LONGACRE MGMT LLC (MASTER)		S	4/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT		S	8/1/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT		S	7/15/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE ASSET MGMT(MAST)		S	9/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EATON VANCE MGMT (MASTER)		S	9/8/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/30/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/16/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	MILLENNIUM PARTNERS, L.P.		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	MILLENNIUM PARTNERS, L.P.		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM INVESTMENTS		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM INVESTMENTS		S	8/8/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	R3 CAPITAL MANAGEMENT, LP		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL		S	7/29/2008	USD	Assumed
LCPI	WR GRACE & CO -CONN.	D.E. SHAW LAMINAR PORTFOLIOS		S	8/15/2008	USD	Assumed
LCPI	WR GRACE & CO -CONN.	RESTORATION HOLDINGS LTD.		S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS	B1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS	B3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS	C1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS	C3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B3	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C3	S	3/6/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY EUROPEAN CREDIT OPPS	A2	S	10/23/2007	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A1	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A2	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	8/21/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	4/24/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS	B1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS	B2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENHYP	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENHYP	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B1	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B2	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	ZODIAC FUND - MORGAN STANLEY	D	S	6/10/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	JP MORGAN EUROPE LTD	B1	S	2/13/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	JP MORGAN EUROPE LTD	C1	S	2/13/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	YORK CAPITAL MANAGEMENT, LP	MEZZ USD	S	9/11/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	YORK CAPITAL MANAGEMENT, LP	B2 USD	S	4/18/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLACKROCK	C2 USD	S	4/18/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	M&G EUROPEAN LOAN FUND LTD	B2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	M&G EUROPEAN LOAN FUND LTD	C2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	B2 EUR	S	4/22/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	C2 EUR	S	4/22/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	AVIO SENIOR (14DEC06)	YORK CAPITAL MANAGEMENT, LP	A2 USD	S	9/11/2008	USD	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	USD	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3A	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3B	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3C1	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3C2	S	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	AIB INTERNATIONAL FINANCE	A	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY G.A. FUND	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CIC	A	S	7/8/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CITADEL	A	B	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	B	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	C	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	G.A. - FUND L: BOND HIGHER	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS	B	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS	C	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/4/2008	EUR	Assumed
LCPIUK	COGNIS 16 MAY 07	PRAMERICA	C	S	8/5/2008	USD	Assumed
LCPIUK	DANISH HOLDCO SFA DTD MAY07	YORK CAPITAL MANAGEMENT, LP	CAPEX	S	9/11/2008	DKK	Assumed
LCPIUK	DANISH HOLDCO SFA DTD MAY07	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	DKK	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1A	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1B	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1C	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B2	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1A	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1B	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1C	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C2	S	9/11/2008	EUR	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	B1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C2	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	YORK CAPITAL MANAGEMENT, LP	CAPEX1	S	9/11/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	YORK CAPITAL MANAGEMENT, LP	CAPEX2	S	9/11/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	USD	Assumed
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A1	S	8/1/2008	EUR	Assumed
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A2	S	8/1/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	AXA ALTERNATIVE FINANCING FCP	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Holdco pushdown B GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC ref EUR	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC ref GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC ref USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco pushdown B USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco Spanish	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Holdco pushdown B GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Holdco pushdown B GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Holdco pushdown B GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	S	6/30/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown B USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown B USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown B USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco Spanish	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco Spanish	S	6/30/2008	EUR	Assumed
LCPIUK	FERRETTI	LLOYDS TSB BANK PLC	B	S	4/29/2008	EUR	Assumed
LCPIUK	FERRETTI	LLOYDS TSB BANK PLC	C	S	4/29/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS	B1	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS	B2	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS	C1	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS	C2	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE TRUCK (INVESTISSEMENT) 02/07	EC INVESTMENT SARL (Mercator CLO I PLC)	TERM	S	7/16/2008	EUR	Assumed
LCPIUK	GALA (OCT 05)	CREDIT SUISSE INTERNATIONAL	E	S	6/6/2008	GBP	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B1	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B2	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C1	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C2	S	6/4/2008	EUR	Assumed
LCPIUK	ICOPAL SENIOR (REFI)	YORK CAPITAL MANAGEMENT, LP	CAPEX (ACQ)	S	9/11/2008	EUR	Assumed
LCPIUK	INEOS SENIOR (REFI)	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	KONIGSTRASSE I S.A.R.L.	B1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	KONIGSTRASSE I S.A.R.L.	C1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	B1	S	3/7/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	C1	S	3/7/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND (12MAY06)	BLUEMOUNTAIN CAPITAL (MASTER)	A	S	7/15/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND (12MAY06)	BLUEMOUNTAIN CAPITAL (MASTER)	A	S	7/15/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND (12MAY06)	GOLDMAN SACHS	A	S	6/20/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND (12MAY06)	NATIXIS	A	S	8/19/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	BLUEBAY STRUCTURED FUNDS: HIGH YIELD	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ENHANCED FUNDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	G.A. FUND - L - BOND HIGH YIELD EURO TP	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	INTERPOLIS PENSIONEN GLOBAL HIGH YIELD POOL	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	NEWPORT FUNDING CORP.	PIK	S	7/23/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	SOCH ZIFF (MASTER)	PIK	S	7/28/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING BEDRIJFSPENSIOENFONDS VOOR DE	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	METALEKTRO	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING MN SERVICES EUROPEES HIGH YIELD	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	FONDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING PENSIONENFONDS METAAL EN TECHNIEK	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KLEOPATRA SENIOR (03JULY07)	SOCH ZIFF (MASTER)	Term1 USD	S	12/7/2007	USD	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	GREYWOLF CAPITAL MGT. (MSTR)	Mezzanine	S	7/29/2008	EUR	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	KKR TRS HOLDINGS LTD	Mezzanine	S	6/11/2008	EUR	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	VARPA	Mezzanine	S	3/4/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/22/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO	KKR TRS HOLDINGS LTD	D	S	6/11/2008	EUR	Assumed
LCPIUK	LIBERATOR JR MEZZ (10/06)	AVENUE INVESTMENTS L.P.	Junior Mezzanine	S	7/31/2008	GBP	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	BOUSSARD & GAVAUDAN HOLDING	Euro Mezzanine	S	9/2/2008	EUR	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	BOUSSARD & GAVAUDAN HOLDING	GBP Mezzanine	S	9/2/2008	GBP	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	YORK CAPITAL MANAGEMENT, LP	Revolver	S	9/11/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	C1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY	C1	S		EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A. (03/07)	DEUTSCHE BANK AG LONDON	B1	B	8/29/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A. (03/07)	DEUTSCHE BANK AG LONDON	B2	B	8/29/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A. (03/07)	DEUTSCHE BANK AG LONDON	B3	B	8/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG	B1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG	C1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG	D	S	6/17/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	B1	S	4/15/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	C1	S	4/15/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	B	S	8/18/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	C	S	8/18/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT, LP	CAPEX	S	9/11/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT, LP	REVOLVING	S	9/11/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	BANC OF AMERICA SECURITIES UK	A	S	9/2/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CITIBANK, N.A. (MASTER)	A	S	9/3/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CREDIT SUISSE INTERNATIONAL	A	S	6/23/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	INTERMEDIATE CAPITAL GROUP	B6	S	8/19/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	KONIGSTRASSE I S.A.R.L.	B3	S	3/18/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	MARATHON ASSET MANAGEMENT, LLC	B4	S	12/3/2007	USD	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B5	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B6	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B1	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B6	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	RMF EURO CDO II S.A.	B3	S	9/3/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/13/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/16/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B1	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B2	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B6	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGT, LP II	B5	S	4/1/2008	GBP	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	B1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	C1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	A	S	6/2/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	B1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	C1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK, N.A. (MASTER)	A	S	6/4/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIGROUP GLOBAL MARKETS, INC.	A	S	6/17/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	GOLDMAN SACHS	B1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GOLDMAN SACHS	C1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPOT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPOT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPOT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPOT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPICAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPICAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPICAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPICAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed



Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/26/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	B2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	C2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	MERRILL LYNCH ASSET MANAGEMENT	A	S	5/12/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	B1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	C1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	RAYTHEON MST PENSION (ADVENT)	A	S	11/14/2007	USD	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A1	S	8/26/2008	EUR	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A2	S	8/26/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	5/22/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	5/22/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CAJA MADRID	B1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CAJA MADRID	C1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	B1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	C1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/11/2008	USD	Assumed
LCPIUK	PHS SENIOR (2 JUL 07)	OCH ZIFF (MASTER)	CAPEX	S	7/11/2008	USD	Assumed
LCPIUK	PROJECT KNIGHT SENIOR	YORK CAPITAL MANAGEMENT, LP	RCF	S	8/28/2008	GBP	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPKO	JASPER FUNDING	C2	S	9/11/2008	GBP	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPKO	JASPER FUNDING	C3	S	5/7/2008	EUR	Assumed
LCPIUK	SEAT PAGINE GIALLE (TERM A)	ING BANK N.V.	B	S	5/7/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	B	S	3/19/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	C	S	6/6/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	FIDELITY INVESTMENTS (MASTER)	PIK	S	9/11/2008	USD	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT FUNDING CORP.	PIK	S	8/26/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GBL CREDIT FD	PIK	S	9/2/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	8/27/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	9/5/2008	EUR	Assumed
LCPIUK	WORLD DIRECTORIES	DEUTSCHE BANK AG	B2 DUTCH	S	8/13/2008	EUR	Assumed
LCPIUK	YELL GROUP PLC	BANC OF AMERICA SECURITIES UK	B2	S	2/7/2008	EUR	Assumed
LCPIUK	YELL GROUP PLC	DEUTSCHE BANK AG	B2	S	4/22/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	2/1/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	2/1/2008	EUR	Assumed